

**PCE Endowment Fund  
Net Asset Value  
As of the Month Ending  
August 31, 2022**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 1,073,753.48
Total Cash and Cash Equivalents	<u>1,073,753.48</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	288,254,025.18
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>288,254,025.18</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>394,190,663.59</u>
Total Broad Domestic Equity	<u>394,190,663.59</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	<u>240,125,626.66</u>
Total Global Equity Ex-U.S.	<u>240,125,626.66</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	<u>48,926,582.88</u>
Total Real Assets	<u>48,926,582.88</u>

**Receivables and Payables**

Income Receivable/Payable	11,051.99
Payable To/From	-
Total Receivables and Payables	<u>11,051.99</u>

**Total Assets**

\$ 972,581,703.78

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**August 31, 2022**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 11,051.99	\$ 18,785.55
	<u>11,051.99</u>	<u>18,785.55</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(6,774,927.40)	665,399.47
High Yield ( <i>Internally Managed</i> )	-	-
	<u>(6,774,927.40)</u>	<u>665,399.47</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(15,314,765.06)	19,711,492.22
	<u>(15,314,765.06)</u>	<u>19,711,492.22</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	(8,158,448.01)	(5,593.19)
	<u>(8,158,448.01)</u>	<u>(5,593.19)</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	(3,099,449.58)	1,028,246.72
	<u>(3,099,449.58)</u>	<u>1,028,246.72</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (33,336,538.06)</b>	<b>\$ 21,418,330.77</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,017,113,703.68</b>	<b>967,415,665.37</b>
<b>Net Contribution (Withdrawal)</b>	<b>(11,195,461.84)</b>	<b>(16,252,292.36)</b>
<b>Total Assets</b>	<b><u>\$ 972,581,703.78</u></b>	<b><u>\$ 972,581,703.78</u></b>